©The Journal of Risk and Insurance, 2001, Vol. 68, No. 4, 723–728

INDEX
VOLUME 68 (2001)

MARCH: NUMBER 1
JUNE: NUMBER 2
SEPTEMBER: NUMBER 3
DECEMBER: NUMBER 4

ARTICLES (BY TITLE)

Age, Period, and Cohort Effects on Life Insurance Purchases in the U.S., Renbao Chen, Kie Ann Wong, and Hong Chew Lee, 68(2): 303-328.

Agency Theory and Participating Policy: Using Evidence From Stock Life Insurers, Sudha Krishnaswami and Steven Pottier, 68(4): 659–684.

Asymmetric Theory and the Settlement of Insurance Claims, Paul Fenn and Neil Rickman, 68(4): 615–630.

Capital Allocation for Insurance Companies, Stewart C. Myers and James A. Read, Jr., 68(4): 545–580.

The Case for Experience Rating in Medical Malpractice Insurance: An Empirical Evaluation, Gary M. Fournier and Melayne Morgan McInnes, 68(2): 255-276.

Demography of Risk Aversion, Martin Halek and Joseph G. Eisenhauer, 68(1): 1-24.

Derivatives and Corporate Risk Management: Participation and Volume Decisions in the Insurance Industry, J. David Cummins, Richard D. Phillips, and Stephen D. Smith, 68(1): 51-92.

Do High Claim Denial Rates Discourage Claiming? Evidence From Workers Compensation Insurance, Jeff Biddle, 68(4): 631–658.

Evidence of Adverse Selection in Crop Insurance Markets, Shiva S. Makki and Agapi Somwaru, 68(4): 685–708.

In Sickness and in Health: An Annuity Approach to Financing Long-Term Care and Retirement Income, Christopher M. Murtaugh, Brenda C. Spillman, and Mark J. Warshawsky, 68(2): 225-254.

Increase in Risk and Weaker Marginal-Payoff-Weighted Risk Dominance, Larry Tzeng, 68(2): 329-338.

Insurer Ownership Structure and Executive Compensation as Complements, Leslie M. Marx, David Mayers, and Clifford W. Smith, Jr., 68(3): 449-464.

Interfirm Stock Price Effects of Asset-Quality Problems at First Executive Corporation, Arnold R. Cowan and Mark L. Power, 68(1): 151-174.

Intra-Industry Signals Resulting From Insurance Company Mergers, Aigbe Akhigbe and Jeff Madura, 68(3): 489-506.

Liability Distributions for Mortgage Insurance, James B. Kau, Donald C. Keenan, and Taewon Kim, 68(3): 475-488.

A Markov Model for the Pricing of Catastrophe Insurance Futures and Spreads, Knut K. Aase, 68(1): 25-49.

Mitigating Insurance Fraud: Lump-Sum Awards, Premium Subsidies, and Indemnity Taxes, M. Martin Boyer, 68(3): 403-436.

Moral Hazard in Risk Pooling Arrangements, Wondon Lee and James A. Ligon, 68(1): 175-190.

Mortality Swaps and Tax Arbitrage in the Canadian Insurance and Annuity Markets, Narat Charupat and Moshe Arye Milvesky, 68(2): 277-302.

Optimal Insurance With Nonseparable Background Risk, James Vercammen, 68(3): 437-448.

Risk Transformations, Deductibles, and Policy Limits, Michael R. Powers, and Larry Y. Tzeng, 68(3): 465-474.

Survivor Bonds: Helping To Hedge Mortality Risk, David Blake and William Burrows, 68(2): 339-348.

The Titanic Option: Valuation of the Guaranteed Minimum Death Benefit in Variable Annuities and Mutual Funds, Moshe Arye Milevsky and Steven E. Posner, 68(1): 93-128.

Urban Homeowners Insurance Markets in Texas: A Search for Redlining, Robert W. Klein and Martin F. Grace, 68(4): 581–614.

The Wealth Effects of Allowing Bank Entry Into the Insurance Industry, Kenneth A. Carow, 68(1): 129-150.

Which Shape for the Cost Curve of Risk?, Christian Gollier and Louis Eeckhoudt, 68(3): 387-402.

ARTICLES (BY AUTHORS)

Aase, Knut K., *A Markov Model for the Pricing of Catastrophe Insurance Futures and Spreads*, 68(1): 25-49.

Akhigbe, Aigbe, and Jeff Madura, *Intra-Industry Signals Resulting From Insurance Company Mergers*, 68(3): 489-506.

Biddle, Jeff, *Do High Claim Denial Rates Discourage Claiming? Evidence From Workers Compensation Insurance*, 68(4): 631–658.

Blake, David, and William Burrows, *Survivor Bonds: Helping To Hedge Mortality Risk*, 68(2): 339-348.

Boyer, M. Martin, *Mitigating Insurance Fraud: Lump-Sum Awards, Premium Subsidies, and Indemnity Taxes*, 68(3): 403-436.

Burrows, William, see Blake.

Carow, Kenneth A., *The Wealth Effects of Allowing Bank Entry Into the Insurance Industry*, 68(1): 129-150.

Charupat, Narat, and Moshe Arye Milevsky, *Mortality Swaps and Tax Arbitrage in the Canadian Insurance and Annuity Markets*, 68(2): 227-302.

Chen, Renbao, Kie Ann Wong, and Hong Chew Lee, *Age, Period, and Cohort Effects on Life Insurance Purchases in the U.S.*, 68(2): 303-328.

Cowan, Arnold R., and Mark L. Power, *Interfirm Stock Price Effects of Asset-Quality Problems at First Executive Corporation*, 68(1): 151-174.

Cummins, J. David, Richard D. Phillips, and Stephen D. Smith, *Derivatives and Corporate Risk Management: Participation and Volume Decisions in the Insurance Industry*, 68(1): 51-92.

Eeckhoudt, Louis, and Christian Gollier, *Which Shape for the Cost Curve of Risk?*, 68(3): 387-402.

Eisenhauer, Joseph G., see Halek.

Fenn, Paul, and Neil Rickman, *Asymmetric Theory and the Settlement of Insurance Claims*, 68(4): 615–630.

Fournier, Gary M., and Melayne Morgan McInnes, *The Case for Experience Rating in Medical Malpractice Insurance: An Empirical Evaluation*, 68(2): 255-276.

Gollier, Christian, see Eeckhoudt.

Grace, Martin F., see Klein.

Halek, Martin, and Joseph G. Eisenhauer, *Demography of Risk Aversion*, 68(1): 1-24.

Kau, James B., Donald C. Keenan, and Taewon Kim, *Liability Distributions for Mortgage Insurance*, 68(3): 475-488.

Keenan, Donald C., see Kau.

Kim, Taewon, see Kau.

Klein, Robert W., and Martin F. Grace, *Urban Homeowners Insurance Markets in Texas: A Search for Redlining*, 68(4): 581–614.

Krishnaswami, Sudha, and Steven Pottier, *Agency Theory and Participating Policy: Using Evidence From Stock Life Insurers*, 68(4): 659–684.

Lee, Hong Chew, see Chen.

Lee, Wondon, and James A. Ligon, *Moral Hazards in Risk Pooling Arrangements*, 68(1): 175-190.

Ligon, James A., see Lee.

Madura, Jeff, see Akhigbe.

Makki, Shiva S., and Agapi Somwaru, *Evidence of Adverse Selection in Crop Insurance Markets*, 68(4): 685–708.

Marx, Leslie M., David Mayers, and Clifford W. Smith, Jr., *Insurer Ownership Structure and Executive Compensation as Complements*, 68(3): 449-464.

Mayers, David, see Marx.

McInnes, Melayne Morgan, see Fournier.

Milvesky, Moshe Ayre, see Charupat.

Milvesky, Moshe Ayre, and Steven E. Posner, *The Titanic Option: Valuation of the Guaranteed Minimum Death Benefit in Variable Annuities and Mutual Funds*, 68(1): 93-128.

Murtaugh, Christopher M., Brenda C. Spillman, and Mark J. Warshawsky, *In Sickness and In Health: An Annuity Approach to Financing Long-Term Care and Retirement Income*, 68(2): 225-254.

Myers, Stewart C., and James A. Read, Jr., *Capital Allocation for Insurance Companies*, 68(4):

Phillips, Richard D., see Cummins.

Posner, Steven E., see Milvesky.

Pottier, Steven, see Krishnaswami.

Power, Mark L., see Cowan.

Powers, Michael R., and Larry Y. Tzeng, *Risk Transformations, Deductibles, and Policy Limits*, 68(3): 465-474.

Read, Jr., James A., see Myers.

Rickman, Neil, see Fenn.

Pottier, Steven, see Krishnaswami.

Smith, Jr., Clifford W., see Marx.

Smith, Stephen D., see Cummins.

Somwaru, Agapi, see Makki.

Spillman, Brenda C., see Murtaugh.

Tzeng, Larry Y., *Increase in Risk and Weaker Marginal-Payoff-Weighted Risk Dominance*, 68(2): 329-338.

Tzeng, Larry Y., see Powers.

Vercammen, James, *Optimal Insurance With Nonseparable Background Risk*, 68(3): 437-448.

Warshawsky, Mark J., see Murtaugh.

Wong, Kie Ann, see Chen.

BOOK REVIEWS (BY AUTHOR)

Barbera, Salvador, Peter J. Hammond, and Christian Seidl, eds., *Handbook of Utility Theory: Principles, Vol.1*, reviewed by Gautam Vora, 68(2): 367-370.

Bland, David, *Treasury Risk*, reviewed by Norman A. Baglini, 68(1): 216-217.

Delta, George B., and Jeffrey H. Matsura, *Law of the Internet*, reviewed by Patrick L. Brockett and Linda L. Golden, 68(2): 372-374.

Dionne, Georges, ed., *Handbook of Insurance*, reviewed by Tapen Sinha, 68(4): 711–713.

Greenstein, Marilyn, and Todd M. Feinman, *Electronic Commerce: Security, Risk Management and Control*, reviewed by Kathleen S. McNichol, 68(2): 371-372.

Jenkins, David, and Takau Yoneyama, eds., *History of Insurance, Seven Volumes*, reviewed by Warren T. Hope, 68(3): 533-534.

Karl, Thomas R., Neville Nicholls, and Anver Ghazi, eds., *Weather and Climate Extremes: Changes, Variations, and a Perspective from the Insurance Industry*, reviewed by Franklin W. Nutter, 68(3): 529-531.

Kurlowicz, Ted T., James F. Ivers III, and John J. McFadden, *Planning for Business Owners and Professionals*, 7th ed., reviewed by Ian M. McKechnie, 68(4): 718–722.

Logue, Dennis E., and Jack Rader, *Managing Pension Plans: A Comprehensive Guide to Improving Plan Performance*, reviewed by William P. Jennings and Penelope R. Jennings, 68(4): 713–715.

Rupp, Kalman, and David C. Stapleton, eds., *Growth in Disability Benefits: Explanations and Policy Implications*, reviewed by William L. Ferguson, 68(4): 713–715.

Schmidt, Volker, Hanspeter Schmidli, Josef Teugels, and Tomasz Rolski, *Stochastic Processes for Insurance and Finance*, reviewed by Larry Tzeng, 68(1): 212-213.

Sinha, Tapen, *Pension Reform in Latin America and Its Lessons for International Policymakers*, reviewed by Ian Webb, 68(3): 531-533.

Stempel, Jeffrey W., *Law of Insurance*, 2nd ed., reviewed by Patrick L. Brockett, 68(1): 211-212.

Suijs, Jeroen, *Cooperative Decision Making Under Risk*, reviewed by Emilio Venezian, 68(3): 536-537.

Walsh, James, *True Odds: How Risk Affects Your Life*, reviewed by James Kallman, 68(4): 717–718.

Watson, Leonard J., *The Global Environment of Insurance*, reviewed by Karl C. Ennsfellner, 68(1): 213-216.

Weining, Eric A., ed., *Code of Professional Ethics of the American Institute for CPCU*, 6th ed., reviewed by Jim Carson, 68(2): 377-378

Wells, Alexander T., and Bruce D. Chadbourne, *Introduction to Aviation Insurance and Risk Management*, reviewed by Louis E. Nunez, 68(3): 534-536.

Young, Peter C., and Steven C. Tippins, *Managing Business Risk: An Organization-Wide Approach to Risk Management*, reviewed by Peter R. Kensicki, 68(2): 375-377.